


**CME Group** | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: October 4, 2022

ADVISORY #: 22-380

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Sunday, October 30, 2022, for trade date Monday, October 31, 2022, and pending all relevant CFTC regulatory review periods, please be advised that the Board of Trade of the City of Chicago, Inc. (CBOT or Exchange) will amend the listing of contract months for the products listed below on CME Globex, and available for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Current Listing Schedule	New Listing Schedule (as of 10/31/22)
T1S	2-Year MAC SOFR Swap Futures	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for 2 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
F1S	5-Year MAC SOFR Swap Futures		
S1S	7-Year MAC SOFR Swap Futures		
N1S	10-Year MAC SOFR Swap Futures		
E1S	20-Year MAC SOFR Swap Futures		
B1S	30-Year MAC SOFR Swap Futures		
KXA	1-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures		
KXT	2-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures		
KXC	3-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures		
KXD	4-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures		
KXW	5-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures		

KXB	7-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures		
KXY	10-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures		
YIA	1-Year Eris SOFR Swap Futures		
YIT	2-Year Eris SOFR Swap Futures		
YIC	3-Year Eris SOFR Swap Futures		
YID	4-Year Eris SOFR Swap Futures		
YIW	5-Year Eris SOFR Swap Futures		
YIB	7-Year Eris SOFR Swap Futures		
YIY	10-Year Eris SOFR Swap Futures		
YII	12-Year Eris SOFR Swap Futures		
YIL	15-Year Eris SOFR Swap Futures		
YIO	20-Year Eris SOFR Swap Futures		
YIE	30-Year Eris SOFR Swap Futures		

<b>Information Contacts</b>		
<b>General Information</b>	Products & Services	(312) 930-1000
<b>Operations Information</b>	Clearing House	(312) 207-2525
<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing